

**Exercise 1: [5 marks] (Fill in the answer sheet in page 7)**

- 1. To solve any problem through OR approach the first step is**
  - a. understand the problem.
  - b. define the problem.
  - c. formulate a mathematical model.
  - ☒ d. None of the above
- 2. The step of testing the model is referred to as**
  - a. model implementation.
  - b. model application.
  - c. model formulation.
  - ☒ d. model validation
- 3. The assumption that each decision variable in every equation must appear with a constant coefficient is referred to as**
  - ☒ a. proportionality.
  - b. additivity.
  - c. certainty.
  - d. divisibility.
- 4. If the divisibility assumption cannot be assumed to hold, the problem would call for**
  - a. a nonlinear programming solution approach.
  - b. a linear programming solution approach.
  - ☒ c. an integer programming solution approach.
  - d. None of the above
- 5. The linear programming assumption called certainty means that**
  - ☒ a. the problem is assumed to have no probabilistic elements whatsoever.
  - b. decision variables can take on fractional values.
  - c. decision variables are added or subtracted together, never multiplied or divided by each other.
  - d. each decision variable in every equation must appear with a constant coefficient.
- 6. The optimum value occurs anywhere in feasible region.**
  - a. True
  - ☒ b. False
- 7. In linear programming approach both objective function and constraints are expressed in linear forms.**
  - ☒ a. True
  - b. False
- 8. A basic solution is said to be a feasible solution if it satisfies all constraints.**
  - ☒ a. True
  - b. False
- 9. The quantifiable decisions to be made are represented as constraints.**
  - a. True
  - ☒ b. False
- 10. An optimal solution is a solution that has the most favorable value of the objective function.**
  - ☒ a. True
  - b. False

Exercise 2: [18 marks]

Maximize  $Z = 10x_1 + 12x_2$

subject to

$$5x_1 + 6x_2 \leq 60$$

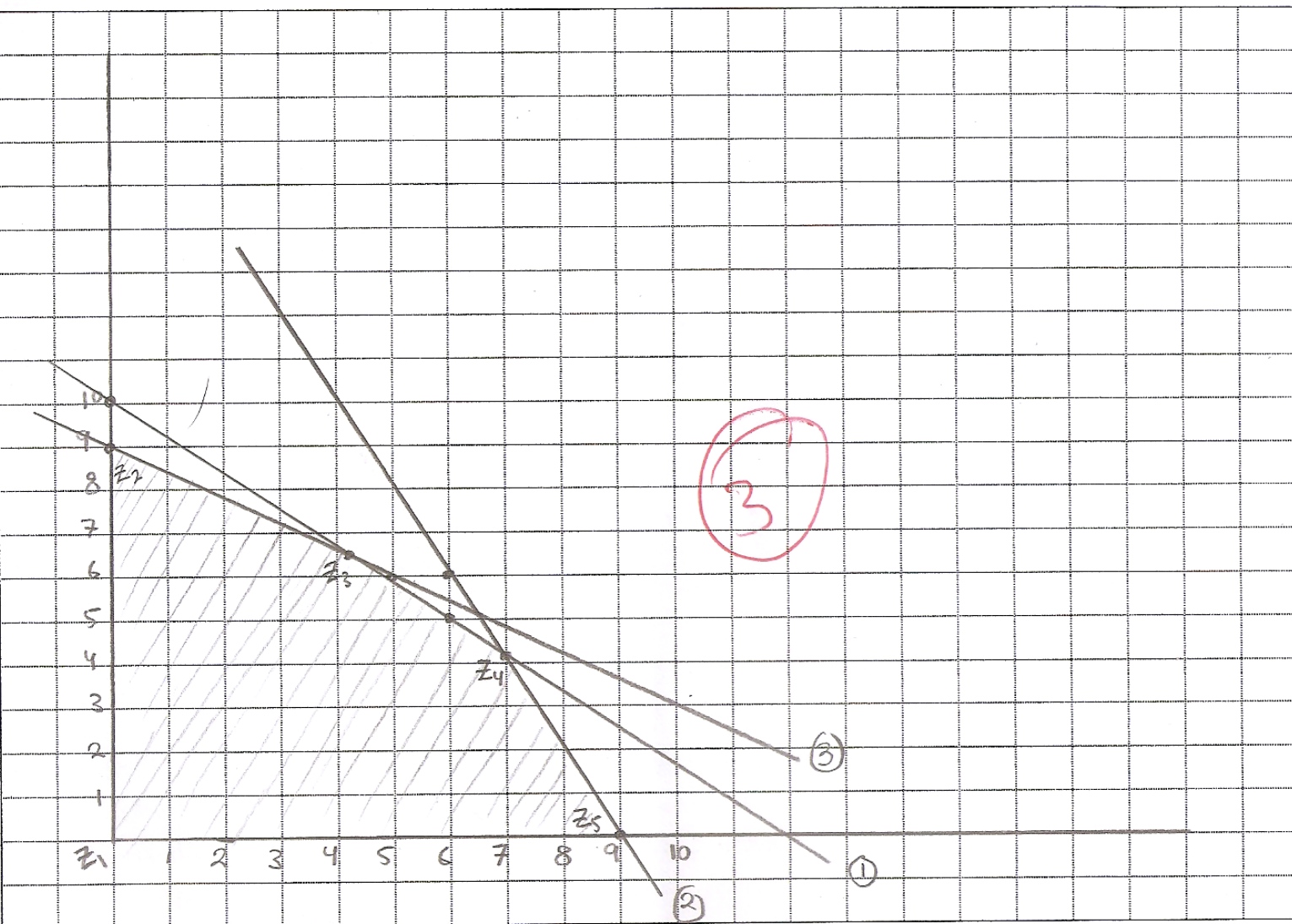
$$8x_1 + 4x_2 \leq 72$$

$$3x_1 + 5x_2 \leq 45$$

and  $x_1 \geq 0, x_2 \geq 0$

Use the graphical method to find **all the optimal solutions** for the above problem.

**NB: Identify the optimal solution and all adjacent corner point feasible solutions of the optimal solution.**



As we cannot draw a graph for inequalities, let us consider them as equations

Max. $Z = 10x_1 + 12x_2$		
①. $5x_1 + 6x_2 = 60$	$P_1 (6, 5)$	$P_2 (0, 10)$
②. $8x_1 + 4x_2 = 72$	$P_1 (9, 0)$	$P_2 (6, 6)$
③. $3x_1 + 5x_2 = 45$	$P_1 (0, 9)$	$P_2 (5, 6)$



$$Z_1 (0, 0) = 10(0) + 12(0) = 0$$

feasible solution

$$Z_2 (0, 9) = 10(0) + 12(9) = 108$$

feasible solution

$$Z_3 (4.28, 6.43) = 10(4.28) + 12(6.43) = 119.96$$

optimal solution

$$Z_4 (6.86, 4.28) = 10(6.86) + 12(4.28) = 119.96$$

optimal solution

$$Z_5 (9, 0) = 10(9) + 12(0) = 90$$

feasible solution

$Z_3$  is the intersection of line ① & ③

$$*(3) \text{ ① } 5x_1 + 6x_2 = 60$$

$$*(-5) \text{ ③ } 3x_1 + 5x_2 = 45 \quad \sim \rightarrow$$

$$15x_1 + 18x_2 = 180$$

$$-15x_1 - 25x_2 = -225$$

$$\frac{-7x_2}{-7} = \frac{-45}{-7}$$

$$x_2 = 6.43$$

Substitute in equation ③ to find  $x_1$

$$3x_1 + 5(6.43) = 45$$

$$3x_1 = 45 - 32.15$$

$$x_1 = 12.85 / 3 = 4.28$$

$Z_4$  is the intersection of line ① & ②

$$\text{① } 5x_1 + 6x_2 = 60$$

$$5x_1 + 6x_2 = 60$$

$$*(-1.5) \text{ ② } 8x_1 + 4x_2 = 72 \quad \sim \rightarrow$$

$$-12x_1 - 6x_2 = -108$$

$$\frac{-7x_1}{-7} = \frac{-48}{-7}$$

$$x_1 = 6.86$$

Substitute in equation ① to find  $x_2$

$$5(6.86) + 6x_2 = 60$$

$$6x_2 = 60 - 34.3$$

$$x_2 = 25.7 / 6 = 4.28$$

the optimal solution for this problem is in point  $Z_3$  &  $Z_4$ ,

where  $x$  equal 4.28,  $y$  equal 6.43. And when  $x$  equal

6.86,  $y$  equal 4.28.

**Exercise 3: [17 marks]**

A manufacturing company can make two types of products: Product1 and Product2. Each of the products requires time on a cutting machine and a finishing machine. Relevant data are:

	Products		
	Type1 $x$	Type2 $y$	
✓ Cutting hours (per unit)	2	1	$\leq 390$
✓ Finishing hours (per unit)	3	3	$\leq 810$
✓ Unit cost	(-) 28	(-) 25	
Selling price	34	29	
✓ Maximum sales (units per week)	200	200	

The number of cutting hours available per week is 390 and the number of finishing hours available per week is 810.

**Question:** Formulate a linear programming model for this problem. **(NB: don't solve it)**

**NB: Show all the details of your answer.**

Let  $x$  be the number of units of product 1  
 Let  $y$  be the number of units of product 2

Objective function for the problem is to maximize profit

$$\text{Max } Z = 28x + 25y$$

$$\text{Max } Z = 6x + 4y$$

$$\text{profit} = \text{Selling price} - \text{Unit cost}$$

$$\text{Type 1} = 34 - 28 = 6$$

$$\text{Type 2} = 29 - 25 = 4$$

functional constraints

\* We are limited by the number of cutting hours per week

$$2x + y \leq 390$$

\* We are limited by the number of finishing hours per week

$$3x + 3y \leq 810$$

\* We are limited by number of unit can be sold per week

$$x \leq 200$$

$$y \leq 200$$

$$x \geq 0, y \geq 0$$

**Answer Sheet for M/C and True/False questions**  
**Circle the correct answer**

1	A	B	C	<del>D</del>
2	A	B	C	D ✓
3	A	B	C	D ✓
4	A	B	C	D ✓
5	A	B	C	D ✓
6	A	B		✓
7	A	B		✓
8	A	B		✓
9	A	B		✓
10	<del>A</del>	<del>B</del>		